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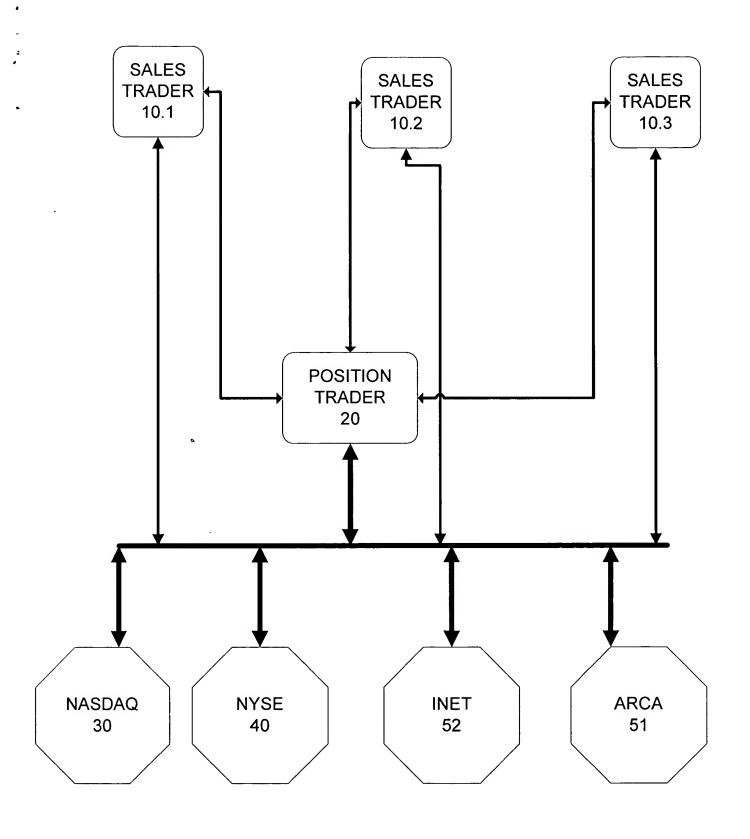
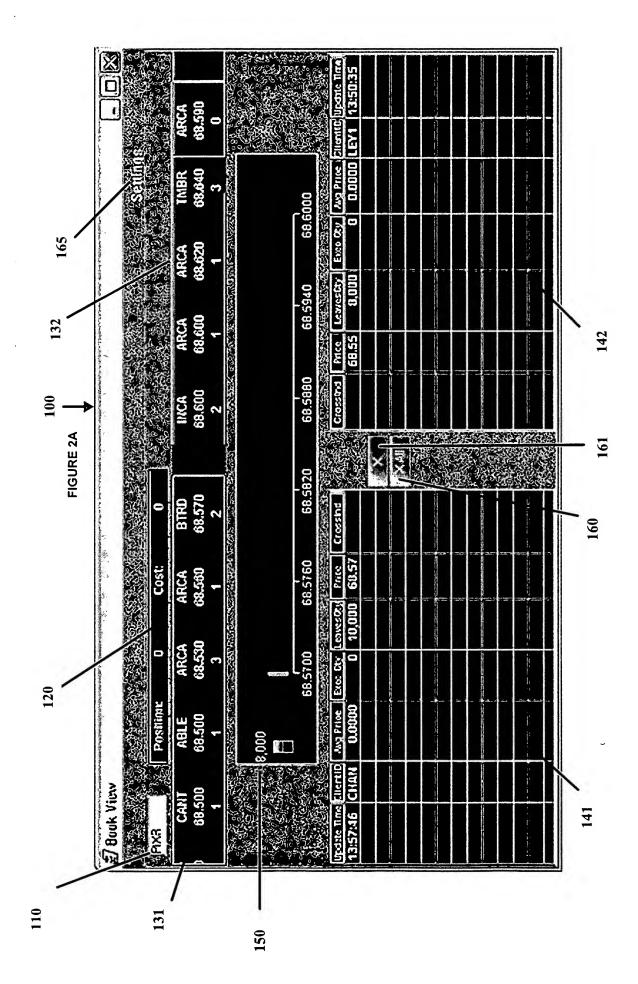
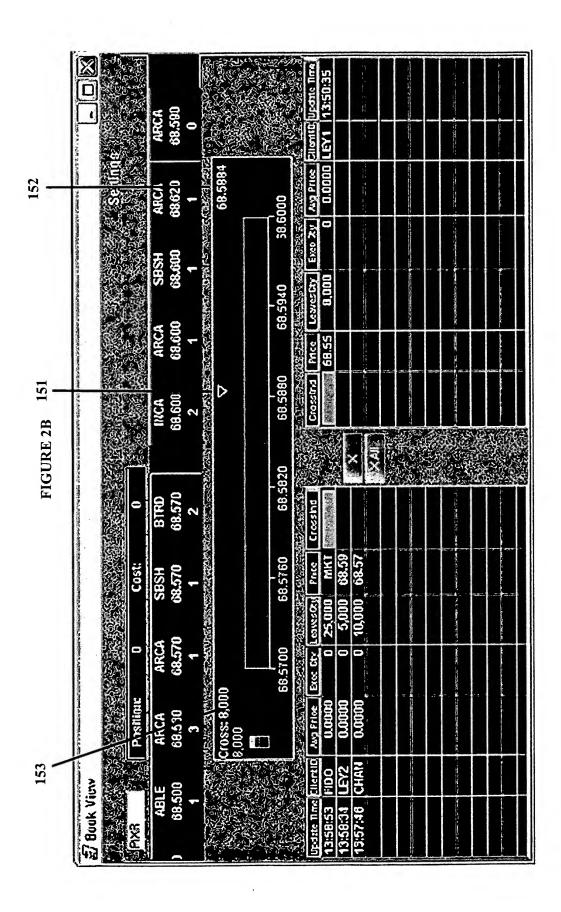


FIGURE 1 (PRIOR ART)





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FIGURE 2E

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new W.		ABLE	68.500		<u>D</u>			7	Update Time ClientID Avg Price	FIDO	FIDO	CHAN	LEY1	CHAN	ACIN	LEYZ					
E/ Book View	PIXB	AB	68.						Jpdate Time	13:58:53	14:14:18	14:14:00	14:03:16	14:07:41	14:02:05	14:07:54					

		Bid			Mid			Ask
				U,	Sellers Price			
		10.0100	10.0200	10.0300	10.0400	10.0500	10.0600	10.0700
	10.0100	10.0100	No Cross	No Cross	No Cross	No Cross	No Cross	No Cross
	10.0200	10.0150	10.0200	No Cross	No Cross	No Cross	No Cross	No Cross
1	10.0300	10.0200	10.0250	10.0300	No Cross	No Cross	No Cross	No Cross
	10.0400	10.0250	10.0300	10.0350	10.0400	No Cross	No Cross	No Cross
	10.0500	10.0300	10.0350	10.0400	10.0450	10.0500	No Cross	No Cross
	10.0600	10.0350	10.0400	10.0450	10.0500	10.0550	10.0600	No Cross
	10.0700	10.0400	10.0450	10.0500	10.0550	10.0600	10.0650	10.0700

Buyers Price

When multiple orders are involved, or there is a "spread" between the possible cross price, the cross may occur at any price the trader selects.

FIGURE 3

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